The INSIGHTS project has received funding from the European Union's Horizon 2020 research and innovation programme, H2020-MSCA-ITN-2017, under grant agreement n. 765710.

Contribution ID: **5** Type: **not specified**

Gaussian Processes

Wednesday 30 March 2022 15:30 (45 minutes)

In this lecture, I will provide an introduction to Gaussian processes (GPs), with a view toward applications in high-energy physics. I will start with the basic definition of a GP and explain how to perform inference with these models. I will then describe the choice and estimation of the mean and the covariance function and demonstrate these ideas with simple examples. I will close with a brief overview of applications of GPs in high-energy physics.

Presenter: KUUSELA, Mikael (Carnegie Mellon University)

Session Classification: Modeling of data 2